

12th Bundesbank Term Structure Workshop

Friday, November 10th 2023

13:15-13:30 **Opening Remarks**

13:30-15:00 **Session 1**

Outages in Sovereign Bond Markets

Caspar Helmus (Deutsche Bundesbank),

Mark Kerßenfischer (Deutsche Bundesbank & European Central Bank)

Discussant: Martin Scheicher (European Central Bank)

Monetary policy, segmentation, and the term structure

Rohan Kekre (University of Chicago), Moritz Lenel (Princeton University),

Frederico Mainardi (University of Chicago)

Discussant: Walker Ray (London School of Economics)

15:30-16:15 **Session 2**

Information in (and not) in interest rate surveys

Laura Coroneo (University of York), Adam Golinski (University of York)

Discussant: Stefania D'Amico (Federal Reserve Bank of Chicago)

16:45-18:15 **Session 3**

Macroeconomic drivers of inflation expectations and inflation risk premia

Jef Boeckx (National Bank of Belgium), Leonardo Iania (UC Louvain),

Joris Wouters (National Bank of Belgium),

Discussant: Sarah Mouabbi (Banque de France)

The market for inflation risk

Saleem Bahaj (University College London & Bank of England),

Robert Czech (Bank of England), Sitong Ding (London School of Economics),

Ricardo Reis (London School of Economics)

Discussant: Jens Christensen (Federal Reserve Bank of San Francisco)

Organizing Committee

Arne Halberstadt (Deutsche Bundesbank)

Christian Speck (Deutsche Bundesbank)

Scientific Committee

Michael Bauer (Federal Reserve Bank of San Francisco)

Emanuel Mönch (Frankfurt School of Finance and Management)